

## DRS Advisory Committee April 26, 2013



**Phil Paroian**  
Senior Investment Officer, Public Equity



# Teachers' Retirement System Plan 3

March 31, 2013

% of Assets		Option	Market Value	Quarterly Change
60.07%		WSIB TAP Fund	\$3,479,808,550	↑ \$159,947,689
0.87%		Social Balanced Fund	50,665,879	↑ 4,096,556
17.37%	0.17%	Retirement Strategy Fund 2000	10,086,330	↑ 1,083,786
	0.23%	Retirement Strategy Fund 2005	13,362,404	↑ 1,636,688
	0.77%	Retirement Strategy Fund 2010	44,830,537	↑ 1,395,281
	3.04%	Retirement Strategy Fund 2015	175,885,434	↑ 13,551,828
	3.99%	Retirement Strategy Fund 2020	231,364,181	↑ 15,664,867
	3.59%	Retirement Strategy Fund 2025	207,976,638	↑ 14,485,973
	2.61%	Retirement Strategy Fund 2030	151,070,511	↑ 12,175,280
	1.71%	Retirement Strategy Fund 2035	99,148,258	↑ 7,901,489
	0.81%	Retirement Strategy Fund 2040	46,849,513	↑ 3,857,121
	0.29%	Retirement Strategy Fund 2045	17,012,910	↑ 1,886,898
	0.10%	Retirement Strategy Fund 2050	5,776,253	↑ 1,235,801
	0.04%	Retirement Strategy Fund 2055	2,578,288	↑ 436,414
7.83%		U.S. Large Stock Fund	453,833,142	↑ 43,925,518
1.69%		U.S. Small Value Stock Fund	97,734,387	↑ 13,461,859
1.14%		Global Equity Fund	65,998,098	↑ 6,569,710
0.67%		Emerging Markets Equity Fund	38,637,825	↑ 524,575
6.01%		Bond Market Fund	348,240,950	↓ (725,732)
4.35%		Money Market Fund	252,056,247	↓ (4,393,618)
Total Fund			\$5,792,916,336	↑ \$298,717,981

# School Employees' Retirement System Plan 3

March 31, 2013

% of Assets		Option	Market Value	Quarterly Change	
73.75%		WSIB TAP Fund	\$1,038,297,380	↑	\$41,364,530
0.54%		Social Balanced Fund	7,583,319	↑	418,937
11.29%	0.17%	Retirement Strategy Fund 2000	2,346,310	↑	240,773
	0.28%	Retirement Strategy Fund 2005	4,005,432	↑	146,256
	1.01%	Retirement Strategy Fund 2010	14,175,726	↑	85,133
	2.71%	Retirement Strategy Fund 2015	38,143,357	↑	2,117,287
	2.93%	Retirement Strategy Fund 2020	41,277,094	↑	3,198,823
	2.33%	Retirement Strategy Fund 2025	32,853,383	↑	2,100,139
	0.94%	Retirement Strategy Fund 2030	13,241,709	↑	1,133,619
	0.47%	Retirement Strategy Fund 2035	6,669,177	↑	593,650
	0.19%	Retirement Strategy Fund 2040	2,722,492	↑	200,981
	0.13%	Retirement Strategy Fund 2045	1,844,541	↑	227,950
	0.07%	Retirement Strategy Fund 2050	986,682	↑	349,100
	0.05%	Retirement Strategy Fund 2055	679,166	↑	115,369
3.43%		U.S. Large Stock Fund	48,322,359	↑	4,133,410
0.92%		U.S. Small Value Stock Fund	12,951,254	↑	2,197,172
0.45%		Global Equity Fund	6,378,295	↑	689,226
0.30%		Emerging Markets Equity Fund	4,195,942	↓	(176,714)
2.93%		Bond Market Fund	41,249,757	↓	(1,120,484)
6.39%		Money Market Fund	89,943,563	↓	(413,912)
Total Fund			\$1,407,866,939	↑	\$57,601,243

# Public Employees' Retirement System Plan 3

March 31, 2013

% of Assets		Option	Market Value	Quarterly Change	
57.68%		WSIB TAP Fund	\$1,118,935,215	↑	\$50,867,358
1.04%		Social Balanced Fund	20,261,771	↑	1,382,517
18.97%	0.23%	Retirement Strategy Fund 2000	4,482,375	↑	1,085,964
	0.26%	Retirement Strategy Fund 2005	4,965,157	↑	137,421
	0.97%	Retirement Strategy Fund 2010	18,887,203	↑	300,789
	2.78%	Retirement Strategy Fund 2015	53,924,113	↑	1,032,113
	4.09%	Retirement Strategy Fund 2020	79,427,967	↑	5,485,062
	4.30%	Retirement Strategy Fund 2025	83,480,384	↑	7,987,593
	2.66%	Retirement Strategy Fund 2030	51,575,496	↑	4,773,053
	1.79%	Retirement Strategy Fund 2035	34,814,441	↑	2,858,056
	0.89%	Retirement Strategy Fund 2040	17,176,610	↑	1,891,232
	0.52%	Retirement Strategy Fund 2045	10,174,788	↑	1,414,792
	0.25%	Retirement Strategy Fund 2050	4,883,064	↑	722,484
	0.22%	Retirement Strategy Fund 2055	4,257,306	↑	1,200,977
5.25%		U.S. Large Stock Fund	101,764,309	↑	11,148,671
2.42%		U.S. Small Value Stock Fund	46,943,390	↑	9,284,497
1.25%		Global Equity Fund	24,241,270	↑	2,485,734
0.91%		Emerging Markets Equity Fund	17,699,611	↑	293,327
4.44%		Bond Market Fund	86,049,957	↓	(9,184,688)
8.04%		Money Market Fund	156,060,908	↓	(2,935,495)
Total Fund			\$1,940,005,338	↑	\$92,231,458



# Deferred Compensation Fund

March 31, 2013

	% of Assets	Option	Market Value	Quarterly Change	
40.67%	0.83%	Retirement Strategy Fund 2000	\$26,534,863	↑	\$1,622,999
	1.22%	Retirement Strategy Fund 2005	39,098,874	↑	1,571,729
	3.79%	Retirement Strategy Fund 2010	121,250,148	↑	2,836,875
	9.05%	Retirement Strategy Fund 2015	290,011,794	↑	17,561,665
	9.49%	Retirement Strategy Fund 2020	303,980,659	↑	22,978,248
	6.80%	Retirement Strategy Fund 2025	217,848,624	↑	17,729,747
	4.42%	Retirement Strategy Fund 2030	141,678,413	↑	14,146,103
	2.78%	Retirement Strategy Fund 2035	88,957,380	↑	6,962,933
	1.35%	Retirement Strategy Fund 2040	43,156,643	↑	3,529,901
	0.59%	Retirement Strategy Fund 2045	18,980,342	↑	1,369,654
	0.17%	Retirement Strategy Fund 2050	5,489,977	↑	995,305
	0.18%	Retirement Strategy Fund 2055	5,811,393	↑	1,483,619
	3.34%	Social Balanced Fund	107,068,403	↑	4,911,833
	6.58%	U.S. Large Stock Fund	210,900,096	↑	22,859,544
	4.37%	U.S. Small Value Stock Fund	140,064,463	↑	22,239,407
	2.58%	Global Equity Fund	82,806,554	↑	8,764,659
	1.93%	Emerging Markets Equity Fund	61,820,946	↑	1,743,777
	8.87%	Bond Market Fund	284,299,286	↓	(11,246,737)
	31.64%	Savings Pool	1,013,639,128	↓	(22,029,709)
		Total Fund	\$3,203,397,984	↑	\$120,031,551

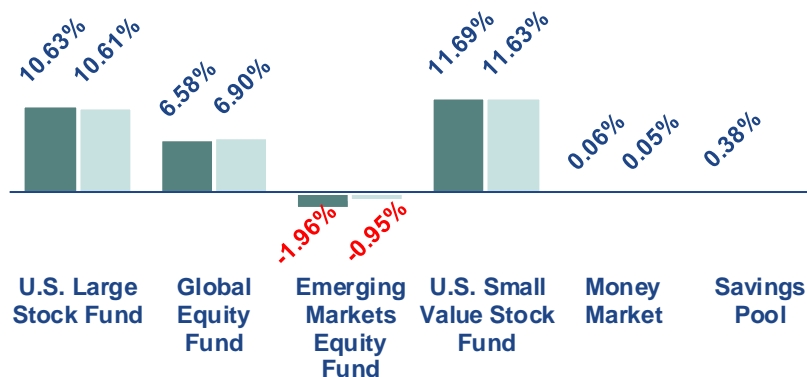


# Equity and Cash Funds – Quarter, 1, 3, and 5 Year Returns

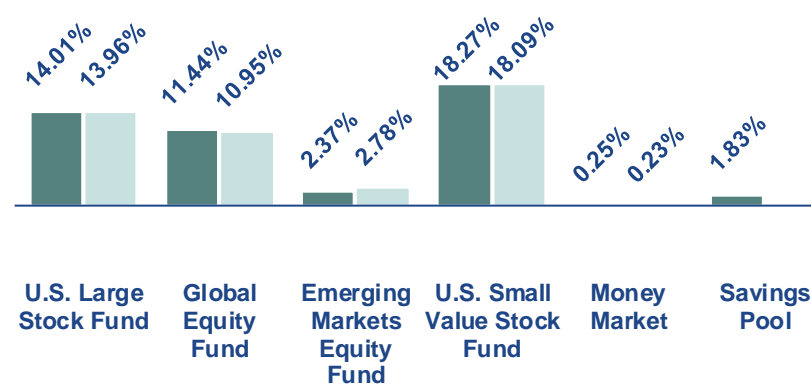
March 31, 2013

Fund Index

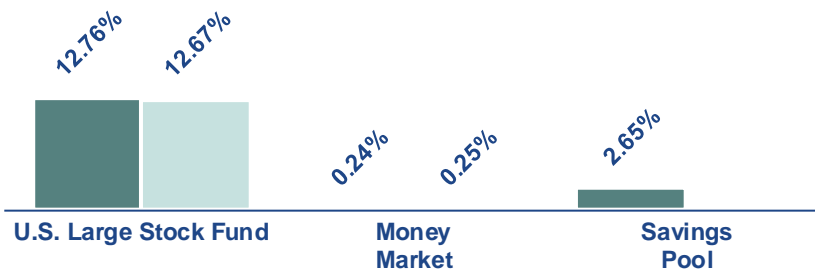
## Quarter



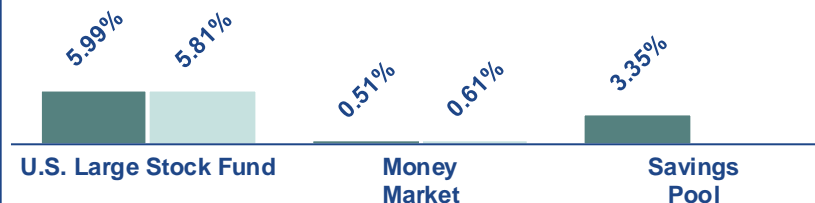
## 1 Year



## 3 Year



## 5 Year



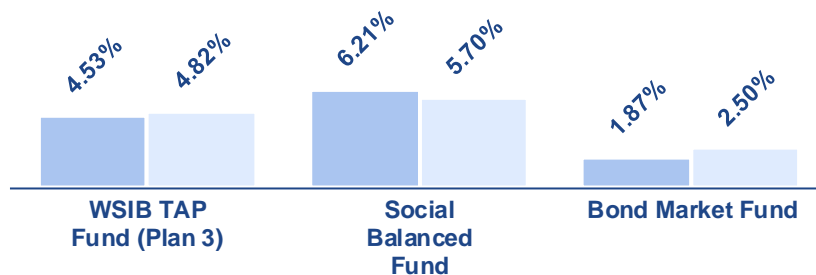


# Balanced and Bond Funds – Quarter, 1, 3, and 5 Year Returns

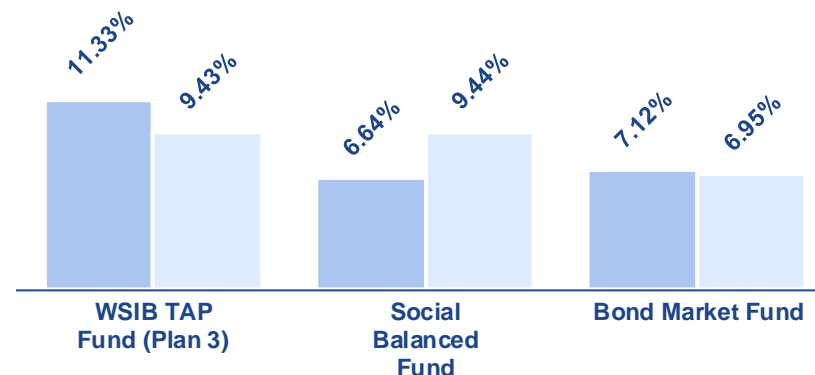
March 31, 2013

Fund Index

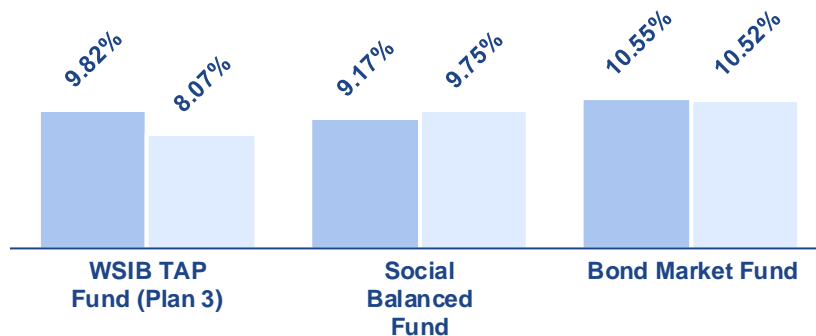
## Quarter



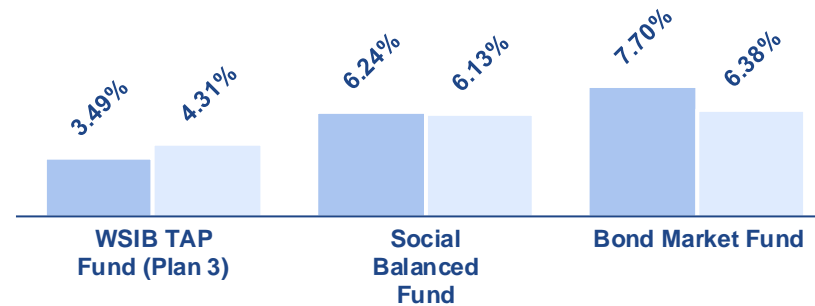
## 1 Year



## 3 Year



## 5 Year



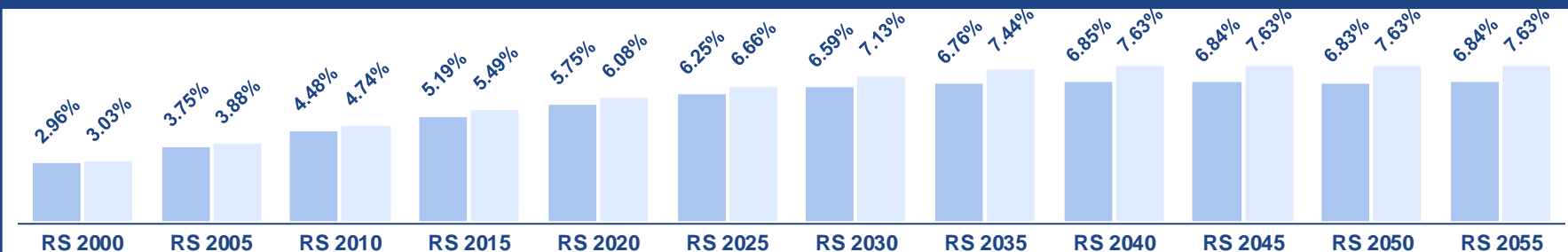


# Retirement Strategy Funds– Quarter Returns

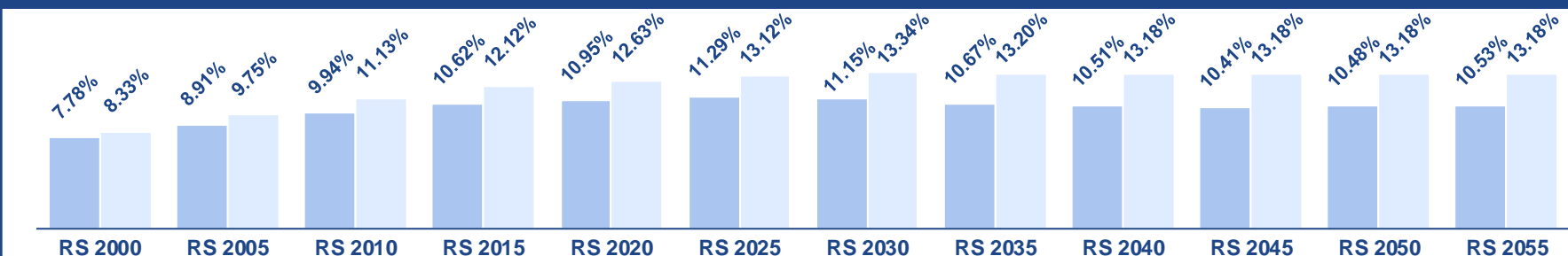
March 31, 2013

Fund Index

## Quarter



## 1 Year



## Since Inception – October 3, 2008 (RS 2055 has a since inception date of January 4, 2010)

